INDEX

VOLUME XVII - 1982

Alexander, Gordon J., and P. George Benson, "More on Beta as a Random Coefficient," March, p. 27.

Alexander, Gordon J., P. George Benson, and Carol E. Eger, "Timing Decisions and the Behavior of Mutual Fund Systematic Risk," November, p. 579.

Baesel, Jerome, and Dwight Grant, "Optimal Sequential Futures Trading," December, p. 683.

Ball, Clifford A., and Adrian E. Tschoegl, "The Decision to Establish a Foreign Bank Branch or Subsidiary: An Application of Binary Classification Procedures," September, p. 411.

Benson, P. George, and Gordon J. Alexander, "More on Beta as a Random Coefficient," March, p. 27.

Benson, P. George, Gordon J. Alexander, and Carol E. Eger, "Timing Decisions and the Behavior of Mutual Fund Systematic Risk," November, p. 579.

Beranek, William, and Cyrus R. Mehta, "Tracking Asset Volatility by Means of a Bayesian Switching Regression," June, p. 241.

Bodily, Samuel E., and Chelsea C. White, "Optimal Consumption and Portfolio Strategies in a Discrete-Time Model with Summary-Dependent Preferences," March, p. 1.

Booth, Laurence D., "Correct Procedures for the Evaluation of Risky Cash Outflows," June, p. 287.

Brennan, Michael J., and Eduardo S. Schwartz, "An Equilibrium Model of Bond Pricing and a Test of Market Efficiency," September, p. 301.

Brickley, James A., "Discussion: Empirical Evidence on Dividends as a Signal of Firm Value," November, p. 501.

Chateau, John Peter D., and Etienne Losq, "A Generalization of the CAPM Based on a Property of the Covariance Operator," December, p. 783.

Chau, To Minh, and Lawrence Kryzanowski, "Asset Pricing Models When the Number of Securities Held Is Constrained: A Comparison and Reconciliation of the Mao and Levy Models," March, p. 63.

Chen, Son-Nan, "An Examination of Risk-Return Relationship in Bull and Bear Markets Using Time-Varying Betas," June, p. 265.

Chen, Son-Nan, and William T. Moore, "Investment Decisions under Uncertainty: Application of Estimation Risk in the Hillier Approach," September, p. 425.

Courtadon, Georges, "The Pricing of Options on Default-Free Bonds," March, p. 75.

Courtadon, Georges, "A More Accurate Finite Difference Approximation for the Valuation of Options," December, p. 697.

da Motta, L. F. J., T. C. Langetieg, and M. C. Findlay, "Multiperiod Pension Plans and ERISA," November, p. 603.

Deshmukh, Sudhakar D., Stuart I. Greenbaum, and Anjan V. Thakor, "Capital Accumulation and Deposit Pricing in Mutual Financial Institutions," December, p. 705.

Eades, Kenneth M., "Empirical Evidence on Dividends as a Signal of Firm Value," November, p. 471.

Eger, Carol E., Gordon J. Alexander, and P. George Benson, "Timing Decisions and the Behavior of Mutual Fund Systematic Risk," November, p. 579.

Emanuel, David C., and James D. MacBeth, "Further Results on the Constant Elasticity of Variance Call Option Pricing Model," November, p. 533.

Errunza, Vihang R., and Barr Rosenberg, "Investment in Developed and Less Developed Countries," December, p. 741.

Findlay, M. C., T. C. Langetieg, and L. F. J. da Motta, "Multiperiod Pension Plans and ERISA," November, p. 603.

Forsythe, Robert, and Gerry L. Suchanek, "The Impossibility of Efficient Decision Rules for Firms in Competitive Stock Market Economies," November, p. 555.

Frazier, Emma L., and F. Jerry Ingram, "Alternative Multivariate Tests in Limited Dependent Variable Models: An Empirical Assessment," June, p. 227.

Grant, Dwight, and Jerome Baesel, "Optimal Sequential Futures Trading," December, p. 683.

Greenbaum, Stuart I., Sudhakar D. Deshmukh, and Anjan V. Thakor, "Capital Accumulation and Deposit Pricing in Mutual Financial Institutions," December, p. 705.

Harpaz, Giora, and Stavros B. Thomadakis, "Systematic Risk and the Firm's Experimental Strategy," September, p. 363.

Helms, Billy P., and Hassan Tehranian, "An Empirical Comparison of Stochastic Dominance among Lognormal Prospects," June, p. 217.

Hughes, John S., "Agency Theory and Stochastic Dominance," September, p. 341.

Ingram, F. Jerry, and Emma L. Frazier, "Alternative Multivariate Tests in Limited Dependent Variable Models: An Empirical Assessment," June, p. 227.

Jun, Kwang W., and Robert C. Klemkosky, "The Monetary Impact on Return Variability and Market Risk Premia," December, p. 663.

Kahn, Linda M., "Discussion: Multiperiod Pension Plans and ERISA," November, p. 633.

Kane, Alex, "Skewness Preference and Portfolio Choice," March, p. 15.

Klemkosky, Robert C., and Kwang W. Jun, "The Monetary Impact on Return Variability and Market Risk Premia," December, p. 663.

Kornbluth, Jonathan S. H., and Joseph D. Vinso, "Capital Structure and the Financing of the Multinational Corporation: A Fractional Multiobjective Approach," June, p. 147.

Kryzanowski, Lawrence, and To Minh Chau, "Asset Pricing Models When the Number of Securities Held Is Constrained: A Comparison and Reconciliation of the Mao and Levy Models," March, p. 63.

Langetieg, T. C., M. C. Findlay, and L. F. J. da Motta, "Multiperiod Pension Plans and ERISA," November, p. 603.

Livingston, Miles, "The Pricing of Municipal Bonds," June, p. 179.

Losq, Etienne, and John Peter D. Chateau, "A Generalization of the CAPM Based on a Property of the Covariance Operator," December, p. 783.

MacBeth, James D., and David C. Emanuel, "Further Results on the Constant Elasticity of Variance Call Option Pricing Model," November, p. 533.

Marshall, William J., and Jess B. Yawitz, "Lower Bounds on Portfolio Performance: An Extension of the Immunization Strategy," March, p. 101.

Mehta, Cyrus R., and William Beranek, "Tracking Asset Volatility by Means of a Bayesian Switching Regression," June, p. 241.

Mitchell, Douglas W., "The Effects of Interest-Bearing Required Reserves on Bank Portfolio Riskiness," June, p. 209.

Moore, William T., and Son-Nan Chen, "Investment Decisions under Uncertainty: Application of Estimation Risk in the Hillier Approach," September, p. 425.

Nantell, Timothy J., Kelly Price, and Barbara Price, "Mean-Lower Partial Moment Asset Pricing Model: Some Empirical Evidence," December, p. 763.

Peterson, David, and Pamela Peterson, "The Effect of Changing Expectations upon Stock Returns," December, p. 799.

Peterson, Pamela, and David Peterson, "The Effect of Changing Expectations upon Stock Returns," December, p. 799.

Price, Barbara, Timothy J. Nantell, and Kelly Price, "Mean-Lower Partial Moment Asset Pricing Model: Some Empirical Evidence," December, p. 763.

Price, Kelly, Timothy J. Nantell, and Barbara Price, "Mean-Lower Partial Moment Asset Pricing Model: Some Empirical Evidence," December, p. 763.

Ramakrishnan, Ram T. S., and Anjan V. Thakor, "Moral Hazard, Agency Costs, and Asset Prices in a Competitive Equilibrium," November, p. 503.

Rao, Ramesh K. S., "The Impact of Yield Changes on the Systematic Risk of Bonds," March, p. 115.

Rosenberg, Barr, and Vihang R. Errunza, "Investment in Developed and Less Developed Countries," December, p. 741.

Schwartz, Eduardo S., and Michael J. Brennan, "An Equilibrium Model of Bond Pricing and a Test of Market Efficiency," September, p. 301.

Sears, R. Stephen, and Gary L. Trennepohl, "Measuring Portfolio Risk in Options," September, p. 391.

Senbet, Lemma W., and Howard E. Thompson, "Growth and Risk," September, p. 331.

Shapiro, Alan C., "Risk in International Banking," December, p. 727.

Sorensen, Eric H., "On the Seasoning Process of New Bonds: Some Are More Seasoned than Others," June, p. 195.

Sorensen, Eric H., "Rational Expectations and the Impact of Money upon Stock Prices," December, p. 649.

Statman, Meir, "Fixed Rate or Index-Linked Mortgages from the Borrower's Point of View: A Note," September, p. 451.

Stewart, Samuel S., Jr., "Discussion: The Impossibility of Efficient Decision Rules for Firms in Competitive Stock Market Economies," November, p. 575.

Suchanek, Gerry L., and Robert Forsythe, "The Impossibility of Efficient Decision Rules for Firms in Competitive Stock Market Economies," November, p. 555.

Taylor, Stephen J., "Tests of the Random Walk Hypothesis against a Price-Trend Hypothesis," March, p. 37.

Tehranian, Hassan, and Billy P. Helms, "An Empirical Comparison of Stochastic Dominance among Lognormal Prospects," June, p. 217.

Thakor, Anjan V., Sudakar D. Deshmukh, and Stuart I. Greenbaum," Capital Accumulation and Deposit Pricing in Mutual Financial Institutions," December, p. 705.

Thakor, Anjan V., and Ram T. S. Ramakrishnan, "Moral Hazard, Agency Costs, and Asset Prices in a Competitive Equilibrium," November, p. 503.

Thomadakis, Stavros B., and Giora Harpaz, "Systematic Risk and the Firm's Experimental Strategy," September, p. 363.

Thompson, Howard E., and Lemma W. Senbet, "Growth and Risk," September, p. 331.

Trennepohl, Gary L., and R. Stephen Sears, "Measuring Portfolio Risk in Options," September, p. 391.

Tschoegl, Adrian E., and Clifford A. Ball, "The Decision to Establish a Foreign Bank Branch or Subsidiary: An Application of Binary Classification Procedures," September, p. 411.

Vinso, Joseph D., and Jonathan S. H. Kornbluth, "Capital Structure and the Financing of the Multinational Corporation: A Franctional Multiobjective Approach," June, p. 147.

White, Chelsea C., and Samuel E. Bodily, "Optimal Consumption and Portfolio Strategies in a Discrete-Time Model with Summary-Dependent Preferences," March, p. 1.

Woerheide, Walt, "Investor Response to Suggested Criteria for the Selection of Mutual Funds," March, p. 129.

Yagil, Joe, "On Valuation, Beta, and the Cost of Equity Capital: A Note," September, p. 441.

Yawitz, Jess B., and William J. Marshall, "Lower Bounds on Portfolio Performance: An Extension of the Immunization Strategy," March, p. 101.